IN THE UNITED STATES PATENT AND TRADEMARK OFFICE (Attorney Docket No. 006119.00007)

In re U.S. Patent Application of Johnston, et al.)
Application No. 10/611,458) Group Art Unit: 3624
Filed: July 1, 2003) Examiner: Kyle
For: Derivatives Trading Methods That Use a Variable Order Price and a Hedge Transaction) Confirmation No. 1628

RESPONSE TO OFFICE ACTION

MS: Amendment Commissioner for Patents PO Box 1450 Alexandria, VA 22313

Sir:

This paper is responsive to the Office Action dated May 8, 2006. The Examiner has set a three-month period for response, thus making this response due on or before August 8, 2006. It is believed that no fee is due in connection with this filing. However, if a fee is due, the Commissioner is hereby authorized to charge such a fee or credit any overpayment of fees to Deposit Account No. 19-0733.

Amendments to the Claims are reflected in the listing of claims, which begins on page 2 of this paper.

Remarks/Arguments begin on page 6 of this paper.